

**Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C02**

Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

10-Jun-2019 09:29:01 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
2A-H	30711XGK4	05/31/2019	0.00000 %	31,385,856,999.91	0.00	358,904,387.82	0.00	31,026,952,612.07	358,904,387.82	0.00
2M-1		06/24/2019	3.57975 %	186,196,825.92	518,418.51	15,103,120.97	0.00	171,093,704.95	15,621,539.48	0.00
2M-1H		05/31/2019	0.00000 %	9,800,047.85	0.00	794,918.54	0.00	9,005,129.32	794,918.54	0.00
2M-2A	30711XGL2	06/24/2019	6.07975 %	246,928,000.00	1,167,647.06	0.00	0.00	246,928,000.00	1,167,647.06	0.00
2M-AH	30711XGM0	05/31/2019	0.00000 %	12,997,022.00	0.00	0.00	0.00	12,997,022.00	0.00	0.00
2M-M2		06/24/2019	6.07975 %	265,923,000.00	1,257,468.61	0.00	0.00	265,923,000.00	1,257,468.61	0.00
2M-BH		05/31/2019	0.00000 %	13,996,255.00	0.00	0.00	0.00	13,996,255.00	0.00	0.00
2M-2C	30711XGN8	06/24/2019	6.07975 %	246,928,000.00	1,167,647.06	0.00	0.00	246,928,000.00	1,167,647.06	0.00
2M-CH	30711XGP3	05/31/2019	0.00000 %	12,997,023.00	0.00	0.00	0.00	12,997,023.00	0.00	0.00
2M-2		06/24/2019	6.07975 %	759,779,000.00	3,592,762.74	0.00	0.00	759,779,000.00	3,592,762.74	0.00
2M-2H		05/31/2019	0.00000 %	39,990,300.00	0.00	0.00	0.00	39,990,300.00	0.00	0.00
2B-1	30711XGQ1	06/24/2019	7.92975 %	189,945,000.00	1,171,501.62	0.00	0.00	189,945,000.00	1,171,501.62	0.00
2B-1H		05/31/2019	0.00000 %	9,997,325.00	0.00	0.00	0.00	9,997,325.00	0.00	0.00
2B-2H		05/31/2019	0.00000 %	199,556,613.53	0.00	0.00	85,047.65	199,471,565.88	0.00	470,759.12
2A-I1	30711XGR9	06/24/2019	1.30000 %	0.00	249,671.64	0.00	0.00	0.00	249,671.64	0.00
2A-I2	30711XGS7	06/24/2019	1.80000 %	0.00	345,699.20	0.00	0.00	0.00	345,699.20	0.00
2A-I3	30711XGT5	06/24/2019	2.30000 %	0.00	441,726.76	0.00	0.00	0.00	441,726.76	0.00
2A-I4	30711XGU2	06/24/2019	2.80000 %	0.00	537,754.31	0.00	0.00	0.00	537,754.31	0.00
2B-I1	30711XGZ1	06/24/2019	1.30000 %	0.00	268,877.70	0.00	0.00	0.00	268,877.70	0.00
2B-I2	30711XHA5	06/24/2019	1.80000 %	0.00	372,292.20	0.00	0.00	0.00	372,292.20	0.00
2B-I3	30711XHB3	06/24/2019	2.30000 %	0.00	475,706.70	0.00	0.00	0.00	475,706.70	0.00
2B-I4	30711XHC1	06/24/2019	2.80000 %	0.00	579,121.20	0.00	0.00	0.00	579,121.20	0.00
2C-I1	30711XHH0	06/24/2019	1.30000 %	0.00	249,671.64	0.00	0.00	0.00	249,671.64	0.00
2C-I2	30711XHJ6	06/24/2019	1.80000 %	0.00	345,699.20	0.00	0.00	0.00	345,699.20	0.00
2C-I3	30711XHK3	06/24/2019	2.30000 %	0.00	441,726.76	0.00	0.00	0.00	441,726.76	0.00
2C-I4	30711XHL1	06/24/2019	2.80000 %	0.00	537,754.31	0.00	0.00	0.00	537,754.31	0.00
2E-A1	30711XGV0	06/24/2019	4.77975 %	246,928,000.00	917,975.42	0.00	0.00	246,928,000.00	917,975.42	0.00
2E-A2	30711XGW8	06/24/2019	4.27975 %	246,928,000.00	821,947.86	0.00	0.00	246,928,000.00	821,947.86	0.00
2E-A3	30711XGX6	06/24/2019	3.77975 %	246,928,000.00	725,920.31	0.00	0.00	246,928,000.00	725,920.31	0.00
2E-A4	30711XGY4	06/24/2019	3.27975 %	246,928,000.00	629,892.75	0.00	0.00	246,928,000.00	629,892.75	0.00
2E-B1	30711XHD9	06/24/2019	4.77975 %	265,923,000.00	988,590.91	0.00	0.00	265,923,000.00	988,590.91	0.00
2E-B2	30711XHE7	06/24/2019	4.27975 %	265,923,000.00	885,176.41	0.00	0.00	265,923,000.00	885,176.41	0.00
2E-B3	30711XHF4	06/24/2019	3.77975 %	265,923,000.00	781,761.91	0.00	0.00	265,923,000.00	781,761.91	0.00
2E-B4	30711XHG2	06/24/2019	3.27975 %	265,923,000.00	678,347.41	0.00	0.00	265,923,000.00	678,347.41	0.00
2E-C1	30711XHM9	06/24/2019	4.77975 %	246,928,000.00	917,975.42	0.00	0.00	246,928,000.00	917,975.42	0.00
2E-C2	30711XHN7	06/24/2019	4.27975 %	246,928,000.00	821,947.86	0.00	0.00	246,928,000.00	821,947.86	0.00
2E-C3	30711XHP2	06/24/2019	3.77975 %	246,928,000.00	725,920.31	0.00	0.00	246,928,000.00	725,920.31	0.00
2E-C4	30711XHQ0	06/24/2019	3.27975 %	246,928,000.00	629,892.75	0.00	0.00	246,928,000.00	629,892.75	0.00
2E-D1	30711XHR8	06/24/2019	4.77975 %	512,851,000.00	1,906,566.33	0.00	0.00	512,851,000.00	1,906,566.33	0.00
2E-D2	30711XHS6	06/24/2019	4.27975 %	512,851,000.00	1,707,124.27	0.00	0.00	512,851,000.00	1,707,124.27	0.00
2E-D3	30711XHT4	06/24/2019	3.77975 %	512,851,000.00	1,507,682.22	0.00	0.00	512,851,000.00	1,507,682.22	0.00
2E-D4	30711XHU1	06/24/2019	3.27975 %	512,851,000.00	1,308,240.16	0.00	0.00	512,851,000.00	1,308,240.16	0.00
2E-D5	30711XHV9	06/24/2019	6.07975 %	512,851,000.00	2,425,115.67	0.00	0.00	512,851,000.00	2,425,115.67	0.00

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 25-Jun-2019

**Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C02**

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
2E-F1	30711XHW7	06/24/2019	4.77975 %	512,851,000.00	1,906,566.33	0.00	0.00	512,851,000.00	1,906,566.33	0.00
2E-F2	30711XHX5	06/24/2019	4.27975 %	512,851,000.00	1,707,124.27	0.00	0.00	512,851,000.00	1,707,124.27	0.00
2E-F3	30711XHY3	06/24/2019	3.77975 %	512,851,000.00	1,507,682.22	0.00	0.00	512,851,000.00	1,507,682.22	0.00
2E-F4	30711XHZ0	06/24/2019	3.27975 %	512,851,000.00	1,308,240.16	0.00	0.00	512,851,000.00	1,308,240.16	0.00
2E-F5	30711XJA3	06/24/2019	6.07975 %	512,851,000.00	2,425,115.67	0.00	0.00	512,851,000.00	2,425,115.67	0.00
2X-1	30711XJB1	06/24/2019	1.30000 %	0.00	518,549.34	0.00	0.00	0.00	518,549.34	0.00
2X-2	30711XJC9	06/24/2019	1.80000 %	0.00	717,991.40	0.00	0.00	0.00	717,991.40	0.00
2X-3	30711XJD7	06/24/2019	2.30000 %	0.00	917,433.46	0.00	0.00	0.00	917,433.46	0.00
2X-4	30711XJE5	06/24/2019	2.80000 %	0.00	1,116,875.51	0.00	0.00	0.00	1,116,875.51	0.00
2Y-1	30711XJF2	06/24/2019	1.30000 %	0.00	518,549.34	0.00	0.00	0.00	518,549.34	0.00
2Y-2	30711XJG0	06/24/2019	1.80000 %	0.00	717,991.40	0.00	0.00	0.00	717,991.40	0.00
2Y-3	30711XJH8	06/24/2019	2.30000 %	0.00	917,433.46	0.00	0.00	0.00	917,433.46	0.00
2Y-4	30711XJJ4	06/24/2019	2.80000 %	0.00	1,116,875.51	0.00	0.00	0.00	1,116,875.51	0.00
Totals				41,748,517,412.21	47,497,653.26	374,802,427.33	85,047.65	41,373,629,937.22	422,300,080.59	470,759.12

This report is compiled by Wells Fargo Bank, N.A. from information provided by third parties. Wells Fargo Bank, N.A. has not independently confirmed the accuracy of the information.

All Record Dates are based upon the governing documents and logic set forth as of closing.

NOTE: Please see Additional Reporting Pages for the Principal Recovery Amount.

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Series 2017-C02**

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Telephone: 1-866-846-4526

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	38,388,926,390.00	31,385,856,999.91	56,017,927.23	302,886,460.59	0.00	0.00	358,904,387.82	31,026,952,612.07	0.80822663	358,904,387.82
2M-1	379,890,000.00	186,196,825.92	2,365,772.11	12,737,348.86	0.00	0.00	15,103,120.97	171,093,704.95	0.45037696	15,103,120.97
2M-1H	19,994,649.00	9,800,047.85	124,517.05	670,401.48	0.00	0.00	794,918.54	9,005,129.32	0.45037696	794,918.54
2M-2A	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2M-AH	12,997,022.00	12,997,022.00	0.00	0.00	0.00	0.00	0.00	12,997,022.00	1.00000000	0.00
2M-M2	265,923,000.00	265,923,000.00	0.00	0.00	0.00	0.00	0.00	265,923,000.00	1.00000000	0.00
2M-BH	13,996,255.00	13,996,255.00	0.00	0.00	0.00	0.00	0.00	13,996,255.00	1.00000000	0.00
2M-2C	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2M-CH	12,997,023.00	12,997,023.00	0.00	0.00	0.00	0.00	0.00	12,997,023.00	1.00000000	0.00
2M-2	759,779,000.00	759,779,000.00	0.00	0.00	0.00	0.00	0.00	759,779,000.00	1.00000000	0.00
2M-2H	39,990,300.00	39,990,300.00	0.00	0.00	0.00	0.00	0.00	39,990,300.00	1.00000000	0.00
2B-1	189,945,000.00	189,945,000.00	0.00	0.00	0.00	0.00	0.00	189,945,000.00	1.00000000	0.00
2B-1H	9,997,325.00	9,997,325.00	0.00	0.00	0.00	0.00	0.00	9,997,325.00	1.00000000	0.00
2B-2H	199,942,325.00	199,556,613.53	0.00	0.00	0.00	85,047.65	85,047.65	199,471,565.88	0.99764553	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-A2	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-A3	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-A4	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-B1	265,923,000.00	265,923,000.00	0.00	0.00	0.00	0.00	0.00	265,923,000.00	1.00000000	0.00
2E-B2	265,923,000.00	265,923,000.00	0.00	0.00	0.00	0.00	0.00	265,923,000.00	1.00000000	0.00
2E-B3	265,923,000.00	265,923,000.00	0.00	0.00	0.00	0.00	0.00	265,923,000.00	1.00000000	0.00
2E-B4	265,923,000.00	265,923,000.00	0.00	0.00	0.00	0.00	0.00	265,923,000.00	1.00000000	0.00
2E-C1	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-C2	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-C3	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-C4	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-D1	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-D2	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-D3	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-D4	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-D5	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-F1	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00

**Connecticut Avenue Securities
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F2	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-F3	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-F4	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-F5	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	48,955,860,289.00	41,748,517,412.21	58,508,216.39	316,294,210.93	0.00	85,047.65	374,887,474.98	41,373,629,937.22	0.84512109	374,802,427.33

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	38,388,926,390.00	817.57579467	1.45922099	7.88994351	0.00000000	0.00000000	9.34916450	808.22663017	0.80822663	9.34916450
2M-1	379,890,000.00	490.13352792	6.22751878	33.52904488	0.00000000	0.00000000	39.75656366	450.37696425	0.45037696	39.75656366
2M-1H	19,994,649.00	490.13352773	6.22751867	33.52904470	0.00000000	0.00000000	39.75656387	450.37696436	0.45037696	39.75656387
2M-2A	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-AH	12,997,022.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-M2	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-BH	13,996,255.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2C	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	12,997,023.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	759,779,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2H	39,990,300.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1	189,945,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	9,997,325.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	199,942,325.00	998.07088634	0.00000000	0.00000000	0.00000000	0.42536091	0.42536091	997.64552543	0.99764553	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A2	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A3	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A4	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B1	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B2	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B3	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B4	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C1	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D2	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D3	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D4	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D5	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

**Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C02**

Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F2	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F3	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F4	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F5	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

NOTE: All classes per \$1,000 denomination.

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2A-H	N/A	N/A	0.00000 %	31,385,856,999.91	0.00	0.00	0.00	0.00	0.00	0.00	1,026,952,612.07
2M-1	05/28/19 - 06/24/19	28	3.57975 %	186,196,825.92	518,418.51	0.00	0.00	0.00	518,418.51	0.00	171,093,704.95
2M-1H	N/A	N/A	0.00000 %	9,800,047.85	0.00	0.00	0.00	0.00	0.00	0.00	9,005,129.32
2M-2A	05/28/19 - 06/24/19	28	6.07975 %	246,928,000.00	1,167,647.06	0.00	0.00	0.00	1,167,647.06	0.00	246,928,000.00
2M-AH	N/A	N/A	0.00000 %	12,997,022.00	0.00	0.00	0.00	0.00	0.00	0.00	12,997,022.00
2M-M2	05/28/19 - 06/24/19	28	6.07975 %	265,923,000.00	1,257,468.61	0.00	0.00	0.00	1,257,468.61	0.00	265,923,000.00
2M-BH	N/A	N/A	0.00000 %	13,996,255.00	0.00	0.00	0.00	0.00	0.00	0.00	13,996,255.00
2M-2C	05/28/19 - 06/24/19	28	6.07975 %	246,928,000.00	1,167,647.06	0.00	0.00	0.00	1,167,647.06	0.00	246,928,000.00
2M-CH	N/A	N/A	0.00000 %	12,997,023.00	0.00	0.00	0.00	0.00	0.00	0.00	12,997,023.00
2M-2	05/28/19 - 06/24/19	28	6.07975 %	759,779,000.00	3,592,762.74	0.00	0.00	0.00	3,592,762.74	0.00	759,779,000.00
2M-2H	N/A	N/A	0.00000 %	39,990,300.00	0.00	0.00	0.00	0.00	0.00	0.00	39,990,300.00
2B-1	05/28/19 - 06/24/19	28	7.92975 %	189,945,000.00	1,171,501.62	0.00	0.00	0.00	1,171,501.62	0.00	189,945,000.00
2B-1H	N/A	N/A	0.00000 %	9,997,325.00	0.00	0.00	0.00	0.00	0.00	0.00	9,997,325.00
2B-2H	N/A	N/A	0.00000 %	199,556,613.53	0.00	0.00	0.00	0.00	0.00	0.00	199,471,565.88
2A-I1	05/28/19 - 06/24/19	28	1.30000 %	246,928,000.00	249,671.64	0.00	0.00	0.00	249,671.64	0.00	246,928,000.00
2A-I2	05/28/19 - 06/24/19	28	1.80000 %	246,928,000.00	345,699.20	0.00	0.00	0.00	345,699.20	0.00	246,928,000.00
2A-I3	05/28/19 - 06/24/19	28	2.30000 %	246,928,000.00	441,726.76	0.00	0.00	0.00	441,726.76	0.00	246,928,000.00
2A-I4	05/28/19 - 06/24/19	28	2.80000 %	246,928,000.00	537,754.31	0.00	0.00	0.00	537,754.31	0.00	246,928,000.00
2B-I1	05/28/19 - 06/24/19	28	1.30000 %	265,923,000.00	268,877.70	0.00	0.00	0.00	268,877.70	0.00	265,923,000.00
2B-I2	05/28/19 - 06/24/19	28	1.80000 %	265,923,000.00	372,292.20	0.00	0.00	0.00	372,292.20	0.00	265,923,000.00
2B-I3	05/28/19 - 06/24/19	28	2.30000 %	265,923,000.00	475,706.70	0.00	0.00	0.00	475,706.70	0.00	265,923,000.00
2B-I4	05/28/19 - 06/24/19	28	2.80000 %	265,923,000.00	579,121.20	0.00	0.00	0.00	579,121.20	0.00	265,923,000.00
2C-I1	05/28/19 - 06/24/19	28	1.30000 %	246,928,000.00	249,671.64	0.00	0.00	0.00	249,671.64	0.00	246,928,000.00
2C-I2	05/28/19 - 06/24/19	28	1.80000 %	246,928,000.00	345,699.20	0.00	0.00	0.00	345,699.20	0.00	246,928,000.00
2C-I3	05/28/19 - 06/24/19	28	2.30000 %	246,928,000.00	441,726.76	0.00	0.00	0.00	441,726.76	0.00	246,928,000.00
2C-I4	05/28/19 - 06/24/19	28	2.80000 %	246,928,000.00	537,754.31	0.00	0.00	0.00	537,754.31	0.00	246,928,000.00
2E-A1	05/28/19 - 06/24/19	28	4.77975 %	246,928,000.00	917,975.42	0.00	0.00	0.00	917,975.42	0.00	246,928,000.00
2E-A2	05/28/19 - 06/24/19	28	4.27975 %	246,928,000.00	821,947.86	0.00	0.00	0.00	821,947.86	0.00	246,928,000.00
2E-A3	05/28/19 - 06/24/19	28	3.77975 %	246,928,000.00	725,920.31	0.00	0.00	0.00	725,920.31	0.00	246,928,000.00
2E-A4	05/28/19 - 06/24/19	28	3.27975 %	246,928,000.00	629,892.75	0.00	0.00	0.00	629,892.75	0.00	246,928,000.00
2E-B1	05/28/19 - 06/24/19	28	4.77975 %	265,923,000.00	988,590.91	0.00	0.00	0.00	988,590.91	0.00	265,923,000.00
2E-B2	05/28/19 - 06/24/19	28	4.27975 %	265,923,000.00	885,176.41	0.00	0.00	0.00	885,176.41	0.00	265,923,000.00
2E-B3	05/28/19 - 06/24/19	28	3.77975 %	265,923,000.00	781,761.91	0.00	0.00	0.00	781,761.91	0.00	265,923,000.00
2E-B4	05/28/19 - 06/24/19	28	3.27975 %	265,923,000.00	678,347.41	0.00	0.00	0.00	678,347.41	0.00	265,923,000.00
2E-C1	05/28/19 - 06/24/19	28	4.77975 %	246,928,000.00	917,975.42	0.00	0.00	0.00	917,975.42	0.00	246,928,000.00
2E-C2	05/28/19 - 06/24/19	28	4.27975 %	246,928,000.00	821,947.86	0.00	0.00	0.00	821,947.86	0.00	246,928,000.00
2E-C3	05/28/19 - 06/24/19	28	3.77975 %	246,928,000.00	725,920.31	0.00	0.00	0.00	725,920.31	0.00	246,928,000.00
2E-C4	05/28/19 - 06/24/19	28	3.27975 %	246,928,000.00	629,892.75	0.00	0.00	0.00	629,892.75	0.00	246,928,000.00
2E-D1	05/28/19 - 06/24/19	28	4.77975 %	512,851,000.00	1,906,566.33	0.00	0.00	0.00	1,906,566.33	0.00	512,851,000.00
2E-D2	05/28/19 - 06/24/19	28	4.27975 %	512,851,000.00	1,707,124.27	0.00	0.00	0.00	1,707,124.27	0.00	512,851,000.00
2E-D3	05/28/19 - 06/24/19	28	3.77975 %	512,851,000.00	1,507,682.22	0.00	0.00	0.00	1,507,682.22	0.00	512,851,000.00
2E-D4	05/28/19 - 06/24/19	28	3.27975 %	512,851,000.00	1,308,240.16	0.00	0.00	0.00	1,308,240.16	0.00	512,851,000.00

**Connecticut Avenue Securities
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2E-D5	05/28/19 - 06/24/19	28	6.07975 %	512,851,000.00	2,425,115.67	0.00	0.00	0.00	2,425,115.67	0.00	512,851,000.00
2E-F1	05/28/19 - 06/24/19	28	4.77975 %	512,851,000.00	1,906,566.33	0.00	0.00	0.00	1,906,566.33	0.00	512,851,000.00
2E-F2	05/28/19 - 06/24/19	28	4.27975 %	512,851,000.00	1,707,124.27	0.00	0.00	0.00	1,707,124.27	0.00	512,851,000.00
2E-F3	05/28/19 - 06/24/19	28	3.77975 %	512,851,000.00	1,507,682.22	0.00	0.00	0.00	1,507,682.22	0.00	512,851,000.00
2E-F4	05/28/19 - 06/24/19	28	3.27975 %	512,851,000.00	1,308,240.16	0.00	0.00	0.00	1,308,240.16	0.00	512,851,000.00
2E-F5	05/28/19 - 06/24/19	28	6.07975 %	512,851,000.00	2,425,115.67	0.00	0.00	0.00	2,425,115.67	0.00	512,851,000.00
2X-1	05/28/19 - 06/24/19	28	1.30000 %	512,851,000.00	518,549.34	0.00	0.00	0.00	518,549.34	0.00	512,851,000.00
2X-2	05/28/19 - 06/24/19	28	1.80000 %	512,851,000.00	717,991.40	0.00	0.00	0.00	717,991.40	0.00	512,851,000.00
2X-3	05/28/19 - 06/24/19	28	2.30000 %	512,851,000.00	917,433.46	0.00	0.00	0.00	917,433.46	0.00	512,851,000.00
2X-4	05/28/19 - 06/24/19	28	2.80000 %	512,851,000.00	1,116,875.51	0.00	0.00	0.00	1,116,875.51	0.00	512,851,000.00
2Y-1	05/28/19 - 06/24/19	28	1.30000 %	512,851,000.00	518,549.34	0.00	0.00	0.00	518,549.34	0.00	512,851,000.00
2Y-2	05/28/19 - 06/24/19	28	1.80000 %	512,851,000.00	717,991.40	0.00	0.00	0.00	717,991.40	0.00	512,851,000.00
2Y-3	05/28/19 - 06/24/19	28	2.30000 %	512,851,000.00	917,433.46	0.00	0.00	0.00	917,433.46	0.00	512,851,000.00
2Y-4	05/28/19 - 06/24/19	28	2.80000 %	512,851,000.00	1,116,875.51	0.00	0.00	0.00	1,116,875.51	0.00	512,851,000.00
Totals					47,497,653.26	0.00	0.00	0.00	47,497,653.26	0.00	

(1) Amount also includes Coupon Cap or Basis Risk Shortfalls, if applicable.

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non- Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2A-H	38,388,926,390.00	0.00000 %	817.57579467	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	808.22663017
2M-1	379,890,000.00	3.57975 %	490.13352792	1.36465427	0.00000000	0.00000000	0.00000000	1.36465427	0.00000000	450.37696425
2M-1H	19,994,649.00	0.00000 %	490.13352773	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	450.37696436
2M-2A	246,928,000.00	6.07975 %	1000.00000000	4.72869444	0.00000000	0.00000000	0.00000000	4.72869444	0.00000000	1000.00000000
2M-AH	12,997,022.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-M2	265,923,000.00	6.07975 %	1000.00000000	4.72869443	0.00000000	0.00000000	0.00000000	4.72869443	0.00000000	1000.00000000
2M-BH	13,996,255.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2C	246,928,000.00	6.07975 %	1000.00000000	4.72869444	0.00000000	0.00000000	0.00000000	4.72869444	0.00000000	1000.00000000
2M-CH	12,997,023.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	759,779,000.00	6.07975 %	1000.00000000	4.72869445	0.00000000	0.00000000	0.00000000	4.72869445	0.00000000	1000.00000000
2M-2H	39,990,300.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-1	189,945,000.00	7.92975 %	1000.00000000	6.16758335	0.00000000	0.00000000	0.00000000	6.16758335	0.00000000	1000.00000000
2B-1H	9,997,325.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	199,942,325.00	0.00000 %	998.07088634	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	997.64552543
2A-I1	0.00	1.30000 %	1000.00000000	1.01111109	0.00000000	0.00000000	0.00000000	1.01111109	0.00000000	1000.00000000
2A-I2	0.00	1.80000 %	1000.00000000	1.40000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	1000.00000000
2A-I3	0.00	2.30000 %	1000.00000000	1.78888891	0.00000000	0.00000000	0.00000000	1.78888891	0.00000000	1000.00000000
2A-I4	0.00	2.80000 %	1000.00000000	2.17777777	0.00000000	0.00000000	0.00000000	2.17777777	0.00000000	1000.00000000
2B-I1	0.00	1.30000 %	1000.00000000	1.01111111	0.00000000	0.00000000	0.00000000	1.01111111	0.00000000	1000.00000000
2B-I2	0.00	1.80000 %	1000.00000000	1.40000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	1000.00000000
2B-I3	0.00	2.30000 %	1000.00000000	1.78888889	0.00000000	0.00000000	0.00000000	1.78888889	0.00000000	1000.00000000
2B-I4	0.00	2.80000 %	1000.00000000	2.17777778	0.00000000	0.00000000	0.00000000	2.17777778	0.00000000	1000.00000000
2C-I1	0.00	1.30000 %	1000.00000000	1.01111109	0.00000000	0.00000000	0.00000000	1.01111109	0.00000000	1000.00000000
2C-I2	0.00	1.80000 %	1000.00000000	1.40000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	1000.00000000
2C-I3	0.00	2.30000 %	1000.00000000	1.78888891	0.00000000	0.00000000	0.00000000	1.78888891	0.00000000	1000.00000000
2C-I4	0.00	2.80000 %	1000.00000000	2.17777777	0.00000000	0.00000000	0.00000000	2.17777777	0.00000000	1000.00000000
2E-A1	246,928,000.00	4.77975 %	1000.00000000	3.71758334	0.00000000	0.00000000	0.00000000	3.71758334	0.00000000	1000.00000000
2E-A2	246,928,000.00	4.27975 %	1000.00000000	3.32869444	0.00000000	0.00000000	0.00000000	3.32869444	0.00000000	1000.00000000
2E-A3	246,928,000.00	3.77975 %	1000.00000000	2.93980557	0.00000000	0.00000000	0.00000000	2.93980557	0.00000000	1000.00000000
2E-A4	246,928,000.00	3.27975 %	1000.00000000	2.55091666	0.00000000	0.00000000	0.00000000	2.55091666	0.00000000	1000.00000000
2E-B1	265,923,000.00	4.77975 %	1000.00000000	3.71758332	0.00000000	0.00000000	0.00000000	3.71758332	0.00000000	1000.00000000
2E-B2	265,923,000.00	4.27975 %	1000.00000000	3.32869443	0.00000000	0.00000000	0.00000000	3.32869443	0.00000000	1000.00000000
2E-B3	265,923,000.00	3.77975 %	1000.00000000	2.93980555	0.00000000	0.00000000	0.00000000	2.93980555	0.00000000	1000.00000000
2E-B4	265,923,000.00	3.27975 %	1000.00000000	2.55091666	0.00000000	0.00000000	0.00000000	2.55091666	0.00000000	1000.00000000
2E-C1	246,928,000.00	4.77975 %	1000.00000000	3.71758334	0.00000000	0.00000000	0.00000000	3.71758334	0.00000000	1000.00000000
2E-C2	246,928,000.00	4.27975 %	1000.00000000	3.32869444	0.00000000	0.00000000	0.00000000	3.32869444	0.00000000	1000.00000000
2E-C3	246,928,000.00	3.77975 %	1000.00000000	2.93980557	0.00000000	0.00000000	0.00000000	2.93980557	0.00000000	1000.00000000
2E-C4	246,928,000.00	3.27975 %	1000.00000000	2.55091666	0.00000000	0.00000000	0.00000000	2.55091666	0.00000000	1000.00000000
2E-D1	512,851,000.00	4.77975 %	1000.00000000	3.71758333	0.00000000	0.00000000	0.00000000	3.71758333	0.00000000	1000.00000000
2E-D2	512,851,000.00	4.27975 %	1000.00000000	3.32869444	0.00000000	0.00000000	0.00000000	3.32869444	0.00000000	1000.00000000
2E-D3	512,851,000.00	3.77975 %	1000.00000000	2.93980556	0.00000000	0.00000000	0.00000000	2.93980556	0.00000000	1000.00000000
2E-D4	512,851,000.00	3.27975 %	1000.00000000	2.55091666	0.00000000	0.00000000	0.00000000	2.55091666	0.00000000	1000.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non- Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2E-D5	512,851,000.00	6.07975 %	1000.00000000	4.72869444	0.00000000	0.00000000	0.00000000	4.72869444	0.00000000	1000.00000000
2E-F1	512,851,000.00	4.77975 %	1000.00000000	3.71758333	0.00000000	0.00000000	0.00000000	3.71758333	0.00000000	1000.00000000
2E-F2	512,851,000.00	4.27975 %	1000.00000000	3.32869444	0.00000000	0.00000000	0.00000000	3.32869444	0.00000000	1000.00000000
2E-F3	512,851,000.00	3.77975 %	1000.00000000	2.93980556	0.00000000	0.00000000	0.00000000	2.93980556	0.00000000	1000.00000000
2E-F4	512,851,000.00	3.27975 %	1000.00000000	2.55091666	0.00000000	0.00000000	0.00000000	2.55091666	0.00000000	1000.00000000
2E-F5	512,851,000.00	6.07975 %	1000.00000000	4.72869444	0.00000000	0.00000000	0.00000000	4.72869444	0.00000000	1000.00000000
2X-1	0.00	1.30000 %	1000.00000000	1.01111110	0.00000000	0.00000000	0.00000000	1.01111110	0.00000000	1000.00000000
2X-2	0.00	1.80000 %	1000.00000000	1.40000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	1000.00000000
2X-3	0.00	2.30000 %	1000.00000000	1.78888890	0.00000000	0.00000000	0.00000000	1.78888890	0.00000000	1000.00000000
2X-4	0.00	2.80000 %	1000.00000000	2.17777778	0.00000000	0.00000000	0.00000000	2.17777778	0.00000000	1000.00000000
2Y-1	0.00	1.30000 %	1000.00000000	1.01111110	0.00000000	0.00000000	0.00000000	1.01111110	0.00000000	1000.00000000
2Y-2	0.00	1.80000 %	1000.00000000	1.40000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	1000.00000000
2Y-3	0.00	2.30000 %	1000.00000000	1.78888890	0.00000000	0.00000000	0.00000000	1.78888890	0.00000000	1000.00000000
2Y-4	0.00	2.80000 %	1000.00000000	2.17777778	0.00000000	0.00000000	0.00000000	2.17777778	0.00000000	1000.00000000

(1) Amount also includes Coupon Cap or Basis Risk Shortfalls, if applicable.

NOTE: All classes per \$1,000 denomination.

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	20,490,018.15
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(85,047.65)
Total Deposits	<u>20,404,970.50</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	20,385,803.84
Total Withdrawals (Pool Distribution Amount)	<u>20,404,970.50</u>
Ending Balance	<u>0.00</u>

PREPAYMENT/CURTAILMENT INTEREST SHORTFALL	
Total Prepayment/Curtailment Interest Shortfall	0.00
Servicing Fee Support	<u>0.00</u>
Non-Supported Prepayment/Curtailment Interest Shortfall	<u>0.00</u>

ADMINISTRATION FEES	
Gross Servicing Fee*	0.00
Global Agent Fee	19,166.66
Supported Prepayment/Curtailment Interest Shortfall	<u>0.00</u>
Total Administration Fees	<u>19,166.66</u>

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	374,887,474.98
Total Principal Reduction Cumulative	7,582,230,351.72
Scheduled Principal Current	58,508,216.39
Scheduled Principal Cumulative	1,616,666,345.57
Unscheduled Principal Current	316,294,210.94
Unscheduled Principal Cumulative	5,965,093,247.02
Senior Reduction Amount	358,904,387.82
Subordinate Reduction Amount	15,898,039.51
Calculated Tranche Write-down Amount	85,047.65
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	26,637.91
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	0.00
Informational Reporting	
At Issuance Loan Count	170672
Period Beginning Loan Count	147295
Period Reference Pool Removal Loan Count	1361
Period Ending Loan Count	145934
UPB at Origination	40,538,481,000.00
UPB at Issuance	39,988,464,989.77
UPB Actual Current	32,406,234,638.05
Period PIF Loan Count Current	1356
PIF Loan Count Cumulative	24592
Period PIF Loan UPB Current	303,573,146.63
PIF Loan UPB Cumulative	5,642,340,619.65
Period Partial Prepayment Amount	12,167,540.92
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	92
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	20,248,985.29
Credit Event Amount Current	1,370,234.68
Credit Event Amount Cumulative	9,921,593.21
Total Active Modified Loan Count	784
Total Active Modified Loan UPB	194,968,537.18
Libor Rate	2.429750%
Structural Reporting	
Senior Percentage	95.743693%

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Additional Reporting - Deal Level

Structural Reporting	
Subordinate Percentage	4.256307%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0

CONNECTICUT AVENUE SECURITIES

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Additional Reporting - Deal Level

Class	Reference Tranche Performance				
	Tranche		Credit Support		
	Calculated	Calculated	Original	Beginning Period	Ending Period
	Write-down Amount	Write-up Amount			
2A-H	0.00	0.00	4.000000%	4.260000%	4.260000%
2M-1	0.00	0.00	3.000000%	3.660000%	3.700000%
2M-1H	0.00	0.00	3.000000%	3.660000%	3.700000%
2M-2	0.00	0.00	1.000000%	1.220000%	1.230000%
2M-2H	0.00	0.00	1.000000%	1.220000%	1.230000%
2B-1	0.00	0.00	0.500000%	0.610000%	0.620000%
2B-1H	0.00	0.00	0.500000%	0.610000%	0.620000%
2B-2H	85,047.65	0.00	0.000000%	0.000000%	0.000000%

CONNECTICUT AVENUE SECURITIES

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Additional Reporting - Deal Level

Rep and Warranty Settlement Reporting

	Original	Current
Origination Rep and Warranty Settlement Loan Count	0	0
Origination Rep and Warranty Settlement Amount	0.00	0.00
Origination Rep and Warranty Settlement UPB	0.00	0.00

CONNECTICUT AVENUE SECURITIES

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Delinquency Status - MBA Delinquency Calculation Method

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	1,031	224,070,462.12	0.706484%	0.691442%
60 Days	249	54,787,316.45	0.170625%	0.169064%
90 Days	99	22,440,070.98	0.067839%	0.069246%
120 Days	86	18,883,741.56	0.058931%	0.058272%
150 Days	79	16,592,549.06	0.054134%	0.051202%
180+ Days	207	45,209,256.00	0.141845%	0.139508%
	1,751	381,983,396.17	1.199857%	1.178734%

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Realized Loss Report - Collateral

Summary

MDR

Current Month	0.004%
3 Month Average	0.003%
12 Month Average	0.002%

SDA

Current Month	0.084%
3 Month Average	0.055%
12 Month Average	0.047%

CDR

Current Month	0.050%
3 Month Average	0.033%
12 Month Average	0.026%

Calculation Methodology:

Monthly Default Rate (MDR): $\text{Sum}(\text{Beg Scheduled Balance of Liquidated Loans}) / \text{Sum}(\text{Beg Scheduled Balance})$

Conditional Default Rate (CDR): $1 - ((1 - \text{MDR})^{12})$

SDA Standard Default Assumption: If $\text{WAS} \leq 30$ then $\text{CDR} / (\text{WAS} * 0.02)$ else if $30 < \text{WAS} \leq 60$ then $\text{CDR} / 0.6$ else if $60 < \text{WAS} \leq 120$ then $\text{CDR} / (0.6 - ((\text{WAS} - 60) * 0.0095))$
else if $\text{WAS} > 120$ then $\text{CDR} / 0.03$

Weighted Average Seasoning (WAS): $\text{sum for each loan } ((\text{Original Term} - \text{Remaining Term}) * (\text{Current Scheduled Balance} / \text{Deal Scheduled Principal Balance}))$

CONNECTICUT AVENUE SECURITIES

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Modification Summary

# Loans	Liquidated Actual	Loss/(Gain) Amount	Loss Percentage	Ending Actual Balance	Realized Loss/(Gain) Amount
343	88,844,530.87	26,637.91	0.030	88,844,530.87	0.00

Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39460393	304,665.80	75.49	0.025	75.49	0.00
39462451	419,874.16	119.22	0.028	119.22	0.00
39452499	158,250.71	62.10	0.039	62.10	0.00
39452973	469,449.56	115.34	0.025	115.34	0.00
39454204	279,177.55	73.58	0.026	73.58	0.00
39454970	137,198.87	39.76	0.029	39.76	0.00
39455231	148,637.03	2.63	0.002	2.63	0.00
39455561	323,745.58	216.89	0.067	216.89	0.00
39455628	406,120.08	48.31	0.012	48.31	0.00
39451925	174,351.61	48.46	0.028	48.46	0.00
39460091	120,782.28	48.17	0.04	48.17	0.00
39451518	327,942.90	10.48	0.003	10.48	0.00
39461216	276,946.13	112.53	0.041	112.53	0.00
39461345	315,710.13	19.42	0.006	19.42	0.00
39490173	313,199.48	125.26	0.04	125.26	0.00
39491080	278,031.23	157.50	0.057	157.50	0.00
39492533	188,792.18	5.08	0.003	5.08	0.00
39492626	175,566.25	45.17	0.026	45.17	0.00
39492687	181,861.50	34.96	0.019	34.96	0.00
39493057	231,716.46	103.12	0.045	103.12	0.00
39458559	182,797.74	24.75	0.014	24.75	0.00
39448768	267,495.82	130.31	0.049	130.31	0.00
39445657	125,030.82	26.05	0.021	26.05	0.00
39446507	402,890.32	167.87	0.042	167.87	0.00
39446577	122,121.81	12.72	0.01	12.72	0.00

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39446745	276,023.55	86.26	0.031	86.26	0.00
39446758	162,698.38	58.16	0.036	58.16	0.00
39447630	399,536.82	124.86	0.031	124.86	0.00
39448381	170,678.70	88.90	0.052	88.90	0.00
39448409	165,421.96	51.88	0.031	51.88	0.00
39452485	164,776.31	51.49	0.031	51.49	0.00
39448579	218,616.94	52.22	0.024	52.22	0.00
39493381	298,569.72	100.32	0.034	100.32	0.00
39448816	373,269.78	6.26	0.002	6.26	0.00
39448821	200,711.54	33.66	0.017	33.66	0.00
39449195	349,293.73	60.86	0.017	60.86	0.00
39450212	367,786.63	81.16	0.022	81.16	0.00
39450422	372,897.80	38.84	0.01	38.84	0.00
39450531	256,285.84	126.93	0.05	126.93	0.00
39450747	185,600.76	88.95	0.048	88.95	0.00
39451468	270,927.57	64.47	0.024	64.47	0.00
39448455	287,449.65	50.17	0.017	50.17	0.00
39502209	166,708.57	79.15	0.047	79.15	0.00
39500223	352,036.50	127.07	0.036	127.07	0.00
39500373	146,425.24	69.82	0.048	69.82	0.00
39500489	387,867.35	323.22	0.083	323.22	0.00
39500615	277,010.43	63.25	0.023	63.25	0.00
39500813	215,720.03	34.39	0.016	34.39	0.00
39501050	354,598.51	98.95	0.028	98.95	0.00
39501465	58,910.56	44.77	0.076	44.77	0.00
39501764	265,950.51	4.75	0.002	4.75	0.00
39493193	350,358.69	72.99	0.021	72.99	0.00
39501892	81,835.90	1.24	0.002	1.24	0.00
39499375	380,928.05	46.43	0.012	46.43	0.00
39502643	281,496.44	61.77	0.022	61.77	0.00
39503341	289,385.16	39.67	0.014	39.67	0.00
39503792	385,469.80	232.16	0.06	232.16	0.00
39504019	258,312.90	67.15	0.026	67.15	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39504429	179,222.63	24.67	0.014	24.67	0.00
39504896	335,068.27	82.10	0.025	82.10	0.00
39504900	281,077.86	45.09	0.016	45.09	0.00
39506011	300,572.12	281.79	0.094	281.79	0.00
39501801	223,483.38	54.72	0.024	54.72	0.00
39497293	160,092.26	20.07	0.013	20.07	0.00
39444033	309,772.32	90.25	0.029	90.25	0.00
39493427	330,904.03	55.64	0.017	55.64	0.00
39495376	419,423.19	100.87	0.024	100.87	0.00
39496341	159,582.92	49.87	0.031	49.87	0.00
39496343	370,626.10	123.75	0.033	123.75	0.00
39496424	262,698.12	126.80	0.048	126.80	0.00
39496488	303,048.64	55.25	0.018	55.25	0.00
39496545	282,627.58	58.54	0.021	58.54	0.00
39500191	449,367.86	28.59	0.006	28.59	0.00
39497247	325,221.62	163.33	0.05	163.33	0.00
39499554	375,321.51	135.83	0.036	135.83	0.00
39497384	353,948.30	4.86	0.001	4.86	0.00
39498327	252,932.40	79.04	0.031	79.04	0.00
39498350	162,665.38	30.26	0.019	30.26	0.00
39498441	179,433.81	17.20	0.01	17.20	0.00
39498539	147,249.49	13.09	0.009	13.09	0.00
39498560	210,369.35	53.76	0.026	53.76	0.00
39498893	308,762.75	41.71	0.014	41.71	0.00
39499251	377,978.54	99.14	0.026	99.14	0.00
39493360	96,749.87	11.08	0.011	11.08	0.00
39497243	393,219.35	127.57	0.032	127.57	0.00
39479526	92,752.08	12.75	0.014	12.75	0.00
39473264	309,875.00	161.39	0.052	161.39	0.00
39473651	314,069.65	212.42	0.068	212.42	0.00
39473924	140,795.21	32.75	0.023	32.75	0.00
39474760	299,483.45	67.66	0.023	67.66	0.00
39474812	342,728.10	136.45	0.04	136.45	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Jun-2019

6/10/2019

**Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C02**

Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526
Fax: 240-586-8675

Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39475372	186,710.50	31.70	0.017	31.70	0.00
39478426	277,933.90	23.89	0.009	23.89	0.00
39478571	66,330.01	18.18	0.027	18.18	0.00
39480795	186,706.20	77.79	0.042	77.79	0.00
39479371	321,791.61	55.25	0.017	55.25	0.00
39472395	162,808.36	7.23	0.004	7.23	0.00
39479790	430,579.33	242.82	0.056	242.82	0.00
39480117	441,077.06	278.44	0.063	278.44	0.00
39480392	47,220.15	35.06	0.074	35.06	0.00
39480394	193,893.10	52.12	0.027	52.12	0.00
39480398	378,147.12	157.56	0.042	157.56	0.00
39480749	293,087.49	74.23	0.025	74.23	0.00
39480766	219,421.64	83.35	0.038	83.35	0.00
39445539	266,386.98	132.30	0.05	132.30	0.00
39478643	411,295.49	106.14	0.026	106.14	0.00
39466169	395,273.00	43.46	0.011	43.46	0.00
39462567	363,466.01	91.30	0.025	91.30	0.00
39463115	199,851.84	3.02	0.002	3.02	0.00
39463250	302,143.86	76.58	0.025	76.58	0.00
39463797	278,945.76	45.13	0.016	45.13	0.00
39463818	357,224.46	98.25	0.028	98.25	0.00
39464142	230,982.62	96.24	0.042	96.24	0.00
39464255	389,763.12	94.92	0.024	94.92	0.00
39464408	171,070.84	2.60	0.002	2.60	0.00
39472940	117,206.90	22.14	0.019	22.14	0.00
39465415	151,756.75	42.43	0.028	42.43	0.00
39472886	284,432.16	73.04	0.026	73.04	0.00
39466301	102,881.29	3.73	0.004	3.73	0.00
39466796	264,895.91	4.84	0.002	4.84	0.00
39468579	291,191.71	179.58	0.062	179.58	0.00
39468684	160,518.97	33.44	0.021	33.44	0.00
39468895	420,151.51	151.61	0.036	151.61	0.00
39468898	304,497.09	103.77	0.034	103.77	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Jun-2019

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39470859	364,449.43	75.93	0.021	75.93	0.00
39472036	196,268.43	11.93	0.006	11.93	0.00
39480837	415,897.41	124.26	0.03	124.26	0.00
39464586	199,513.42	61.39	0.031	61.39	0.00
39439889	371,842.77	193.67	0.052	193.67	0.00
39436085	325,734.90	271.45	0.083	271.45	0.00
39436094	394,153.42	246.35	0.063	246.35	0.00
39436178	176,196.94	55.06	0.031	55.06	0.00
39436726	290,993.21	33.91	0.012	33.91	0.00
39437278	326,454.14	211.07	0.065	211.07	0.00
39437472	370,490.47	23.06	0.006	23.06	0.00
39438676	319,179.03	126.24	0.04	126.24	0.00
39439230	119,130.12	83.54	0.07	83.54	0.00
39480783	346,998.04	177.71	0.051	177.71	0.00
39439393	116,419.95	21.67	0.019	21.67	0.00
39434459	234,914.45	74.49	0.032	74.49	0.00
39440034	430,215.59	91.74	0.021	91.74	0.00
39440702	168,192.34	6.68	0.004	6.68	0.00
39442668	411,944.96	98.75	0.024	98.75	0.00
39443090	124,655.30	71.13	0.057	71.13	0.00
39443433	300,407.11	67.63	0.023	67.63	0.00
39443454	410,120.80	118.01	0.029	118.01	0.00
39443872	147,487.93	65.31	0.044	65.31	0.00
39507733	213,042.25	36.05	0.017	36.05	0.00
39439366	358,617.54	303.09	0.085	303.09	0.00
39484882	314,620.80	82.16	0.026	82.16	0.00
39481548	218,910.08	75.96	0.035	75.96	0.00
39482253	131,908.47	4.91	0.004	4.91	0.00
39483008	140,701.31	13.18	0.009	13.18	0.00
39483449	233,728.31	48.69	0.021	48.69	0.00
39484057	246,622.62	112.69	0.046	112.69	0.00
39484062	404,998.41	253.12	0.062	253.12	0.00
39484178	302,823.35	63.09	0.021	63.09	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Jun-2019

6/10/2019

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Series 2017-C02**

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39484208	297,478.52	99.88	0.034	99.88	0.00
39435537	170,101.77	82.63	0.049	82.63	0.00
39484688	275,402.75	21.54	0.008	21.54	0.00
39434660	238,934.24	22.90	0.01	22.90	0.00
39484921	326,925.55	106.83	0.033	106.83	0.00
39485394	195,519.16	106.69	0.055	106.69	0.00
39485421	173,300.98	144.42	0.083	144.42	0.00
39486591	106,972.99	22.31	0.021	22.31	0.00
39487251	97,566.92	61.06	0.063	61.06	0.00
39487290	271,034.37	254.09	0.094	254.09	0.00
39488729	342,273.25	42.28	0.012	42.28	0.00
39434411	108,225.24	4.96	0.005	4.96	0.00
39444053	121,486.23	34.87	0.029	34.87	0.00
39484419	250,689.70	18.82	0.008	18.82	0.00
39568470	74,064.95	3.76	0.005	3.76	0.00
39564050	190,878.87	157.48	0.083	157.48	0.00
39564683	125,901.99	24.26	0.019	24.26	0.00
39564762	392,658.62	85.43	0.022	85.43	0.00
39565166	159,838.51	4.59	0.003	4.59	0.00
39565463	302,477.07	68.07	0.023	68.07	0.00
39566121	389,421.04	58.83	0.015	58.83	0.00
39566280	304,425.92	68.98	0.023	68.98	0.00
39566840	158,829.87	41.71	0.026	41.71	0.00
39572777	213,976.50	52.43	0.025	52.43	0.00
39567552	370,764.67	107.39	0.029	107.39	0.00
39562838	245,279.35	58.53	0.024	58.53	0.00
39568767	296,514.87	6.90	0.002	6.90	0.00
39569273	336,644.47	60.50	0.018	60.50	0.00
39569366	348,563.37	145.23	0.042	145.23	0.00
39569436	163,293.47	74.43	0.046	74.43	0.00
39571024	423,355.56	52.86	0.012	52.86	0.00
39571279	357,943.80	186.43	0.052	186.43	0.00
39571622	365,305.45	126.67	0.035	126.67	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Jun-2019

6/10/2019

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Series 2017-C02**

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39550747	356,026.89	112.66	0.032	112.66	0.00
39566950	282,068.38	92.42	0.033	92.42	0.00
39558662	138,179.92	33.09	0.024	33.09	0.00
39506739	352,693.73	61.28	0.017	61.28	0.00
39551261	164,299.07	3.80	0.002	3.80	0.00
39551621	225,666.50	73.40	0.033	73.40	0.00
39553939	161,472.09	119.19	0.074	119.19	0.00
39555148	385,719.10	137.46	0.036	137.46	0.00
39556555	368,594.37	85.88	0.023	85.88	0.00
39556794	307,866.28	69.52	0.023	69.52	0.00
39557703	372,837.08	75.44	0.02	75.44	0.00
39563120	81,390.75	8.48	0.01	8.48	0.00
39558378	401,335.31	247.08	0.062	247.08	0.00
39562917	268,746.49	8.45	0.003	8.45	0.00
39558855	239,307.30	37.11	0.016	37.11	0.00
39559008	273,951.33	59.66	0.022	59.66	0.00
39559035	90,521.73	14.71	0.016	14.71	0.00
39559196	231,346.16	39.58	0.017	39.58	0.00
39560335	107,176.64	18.25	0.017	18.25	0.00
39560761	290,816.84	90.99	0.031	90.99	0.00
39561960	126,636.61	39.57	0.031	39.57	0.00
39562513	154,739.21	4.24	0.003	4.24	0.00
39573154	216,741.10	9.60	0.004	9.60	0.00
39558233	319,224.53	99.76	0.031	99.76	0.00
39599401	322,425.39	53.93	0.017	53.93	0.00
39589777	119,164.99	36.91	0.031	36.91	0.00
39591406	192,628.34	40.39	0.021	40.39	0.00
39592291	187,999.11	86.19	0.046	86.19	0.00
39592296	152,402.03	80.63	0.053	80.63	0.00
39593146	174,457.63	127.21	0.073	127.21	0.00
39593231	174,727.30	110.03	0.063	110.03	0.00
39594372	103,868.11	21.64	0.021	21.64	0.00
39594537	192,846.57	6.70	0.003	6.70	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Jun-2019

6/10/2019

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Series 2017-C02**

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39572397	363,507.07	115.58	0.032	115.58	0.00
39597353	173,939.78	90.13	0.052	90.13	0.00
39587261	255,807.86	26.65	0.01	26.65	0.00
39600262	364,031.81	82.21	0.023	82.21	0.00
39600325	380,102.57	159.43	0.042	159.43	0.00
39600345	141,324.69	47.42	0.034	47.42	0.00
39602414	625,760.04	117.87	0.019	117.87	0.00
39602516	381,887.23	12.04	0.003	12.04	0.00
39602696	349,723.22	167.56	0.048	167.56	0.00
39602875	336,795.63	18.60	0.006	18.60	0.00
39602910	129,252.99	20.08	0.016	20.08	0.00
39595562	181,196.70	75.50	0.042	75.50	0.00
39579043	128,636.80	137.78	0.107	137.78	0.00
39573942	105,484.12	21.42	0.02	21.42	0.00
39574034	228,014.56	97.02	0.043	97.02	0.00
39574219	131,949.19	3.70	0.003	3.70	0.00
39574884	296,256.91	61.72	0.021	61.72	0.00
39575457	380,049.82	157.92	0.042	157.92	0.00
39575698	202,663.78	125.50	0.062	125.50	0.00
39576553	291,391.32	14.36	0.005	14.36	0.00
39576554	309,104.37	64.40	0.021	64.40	0.00
39589338	183,476.45	123.80	0.067	123.80	0.00
39578889	365,214.26	7.21	0.002	7.21	0.00
39589333	418,958.12	150.39	0.036	150.39	0.00
39579691	402,137.11	81.68	0.02	81.68	0.00
39580132	333,311.38	23.89	0.007	23.89	0.00
39581646	223,242.65	104.87	0.047	104.87	0.00
39581975	391,784.31	122.43	0.031	122.43	0.00
39583224	207,286.81	43.18	0.021	43.18	0.00
39583702	559,853.69	146.23	0.026	146.23	0.00
39583938	399,473.27	309.98	0.078	309.98	0.00
39583999	200,934.41	296.15	0.147	296.15	0.00
39550744	203,898.83	33.08	0.016	33.08	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Jun-2019

6/10/2019

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Series 2017-C02**

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39578047	208,751.71	31.76	0.015	31.76	0.00
39519404	169,115.57	58.73	0.035	58.73	0.00
39516124	212,924.90	33.97	0.016	33.97	0.00
39516270	366,122.14	103.57	0.028	103.57	0.00
39517935	334,366.38	65.58	0.02	65.58	0.00
39518905	400,444.97	11.51	0.003	11.51	0.00
39519217	98,253.57	29.03	0.03	29.03	0.00
39519241	162,623.43	24.39	0.015	24.39	0.00
39519333	189,571.70	5.84	0.003	5.84	0.00
39519389	414,766.63	129.61	0.031	129.61	0.00
39523160	376,172.89	117.24	0.031	117.24	0.00
39519403	415,583.30	43.29	0.01	43.29	0.00
39515806	135,948.89	36.82	0.027	36.82	0.00
39519632	139,191.66	29.67	0.021	29.67	0.00
39519846	436,365.58	148.51	0.034	148.51	0.00
39519870	179,007.63	72.13	0.04	72.13	0.00
39519948	302,420.08	76.08	0.025	76.08	0.00
39521507	156,167.51	16.08	0.01	16.08	0.00
39522258	260,170.42	77.61	0.03	77.61	0.00
39523057	94,719.25	24.91	0.026	24.91	0.00
39550842	254,394.43	127.21	0.05	127.21	0.00
39519402	243,134.76	75.98	0.031	75.98	0.00
39512951	108,561.91	23.23	0.021	23.23	0.00
39603722	384,753.88	142.79	0.037	142.79	0.00
39508339	271,834.59	70.09	0.026	70.09	0.00
39510362	152,212.07	72.62	0.048	72.62	0.00
39510619	355,408.89	155.29	0.044	155.29	0.00
39510732	198,632.20	39.83	0.02	39.83	0.00
39510767	286,388.65	71.22	0.025	71.22	0.00
39510796	220,888.22	42.02	0.019	42.02	0.00
39510825	234,430.19	46.11	0.02	46.11	0.00
39515953	310,100.31	51.57	0.017	51.57	0.00
39512837	110,100.91	18.68	0.017	18.68	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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6/10/2019

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39515860	147,334.44	30.69	0.021	30.69	0.00
39512980	108,539.99	62.86	0.058	62.86	0.00
39513559	116,277.88	11.50	0.01	11.50	0.00
39514097	276,869.43	155.26	0.056	155.26	0.00
39514171	312,957.49	260.80	0.083	260.80	0.00
39514522	215,831.04	38.11	0.018	38.11	0.00
39514722	171,893.75	17.91	0.01	17.91	0.00
39514914	307,512.40	52.60	0.017	52.60	0.00
39515276	218,564.48	56.31	0.026	56.31	0.00
39523587	149,788.38	48.36	0.032	48.36	0.00
39512200	212,664.71	50.64	0.024	50.64	0.00
39543931	383,607.96	167.96	0.044	167.96	0.00
39536402	254,225.72	96.10	0.038	96.10	0.00
39537086	148,431.01	19.38	0.013	19.38	0.00
39537437	174,739.54	100.07	0.057	100.07	0.00
39537702	244,709.67	63.51	0.026	63.51	0.00
39537744	189,906.42	19.78	0.01	19.78	0.00
39539087	291,952.81	156.63	0.054	156.63	0.00
39540137	209,371.05	7.55	0.004	7.55	0.00
39540535	271,851.97	86.33	0.032	86.33	0.00
39523117	351,904.21	90.35	0.026	90.35	0.00
39543767	194,918.81	81.22	0.042	81.22	0.00
39534500	341,483.50	180.72	0.053	180.72	0.00
39544440	180,958.60	14.63	0.008	14.63	0.00
39545696	402,479.59	93.88	0.023	93.88	0.00
39547391	235,988.03	15.98	0.007	15.98	0.00
39548365	359,623.93	117.01	0.033	117.01	0.00
39548818	43,429.04	17.29	0.04	17.29	0.00
39549033	384,757.67	69.71	0.018	69.71	0.00
39549526	395,300.87	107.71	0.027	107.71	0.00
39549997	176,212.24	42.50	0.024	42.50	0.00
39540908	315,766.92	98.12	0.031	98.12	0.00
39529926	146,538.32	4.44	0.003	4.44	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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6/10/2019

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Fax: 240-586-8675

Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39523890	253,031.63	81.81	0.032	81.81	0.00
39524504	350,628.14	182.62	0.052	182.62	0.00
39525295	144,660.49	49.25	0.034	49.25	0.00
39525606	274,231.56	53.81	0.02	53.81	0.00
39526316	312,748.50	87.76	0.028	87.76	0.00
39526898	180,841.86	75.35	0.042	75.35	0.00
39527117	307,772.74	127.16	0.041	127.16	0.00
39529084	293,349.80	107.39	0.037	107.39	0.00
39535891	324,870.30	163.68	0.05	163.68	0.00
39529468	181,202.87	35.72	0.02	35.72	0.00
39535531	226,500.10	69.92	0.031	69.92	0.00
39530108	287,088.40	123.84	0.043	123.84	0.00
39531022	152,353.14	49.02	0.032	49.02	0.00
39531474	319,731.71	266.44	0.083	266.44	0.00
39532036	403,639.99	96.89	0.024	96.89	0.00
39532203	296,046.57	7.16	0.002	7.16	0.00
39532356	304,573.24	64.09	0.021	64.09	0.00
39533461	212,577.53	54.12	0.025	54.12	0.00
39534389	226,629.16	23.61	0.01	23.61	0.00
39507186	92,258.56	25.19	0.027	25.19	0.00
39529186	245,179.34	9.72	0.004	9.72	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Jun-2019

6/10/2019

**Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C02**

Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526
Fax: 240-586-8675

Realized Loss Summary

Realized Dispositions in Current Period			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
5	1,370,234.68	84,670.37	6.179

Realized Loss Summary

Adjustments to Previous Dispositions			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
9	1,575,350.39	377.28	128,881.03

Realized Loss Detail

Realized Dispositions in Current Period			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
39502034	90,301.01	(251.14)	(0.278)
39538934	299,071.92	(7,756.00)	(2.593)
39554761	195,862.66	40,868.92	20.866
39596765	373,600.00	78,823.27	21.098
39597772	411,399.09	(27,014.68)	(6.567)

Realized Loss Detail

Adjustments to Previous Dispositions			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
39435985	218,753.09	493.48	517.58
39491346	218,431.62	55.00	3,239.55
39495483	145,685.69	80.00	11,133.76
39501076	224,239.77	(146.00)	42,757.93
39506531	66,729.98	38.00	(15,404.44)
39534456	134,717.94	(66.19)	16,069.60
39534762	115,463.01	(208.01)	56,650.86
39543137	77,044.97	93.00	8,217.55
39598238	374,284.32	38.00	5,698.64

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Jun-2019

6/10/2019

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Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
54	9,921,593.21	470,759.12	4.745

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
39435985	218,753.09	517.58	0.237
39441588	272,866.38	(35,163.01)	(12.887)
39443301	87,175.92	18,979.97	21.772
39444126	115,442.69	58,133.40	50.357
39450773	319,133.97	3,104.04	0.973
39451461	250,184.11	(2,590.80)	(1.036)
39460603	260,220.58	9,823.49	3.775
39460925	205,291.72	868.55	0.423
39464616	174,759.88	(640.90)	(0.367)
39467150	147,851.27	11,235.15	7.599
39469594	311,667.26	8,730.07	2.801
39476923	219,765.61	6,873.84	3.128
39479834	59,539.61	12,926.41	21.711
39483468	93,827.21	4,495.32	4.791
39486210	89,126.49	8,004.13	8.981
39488864	227,973.08	8,904.01	3.906
39491346	218,431.62	3,239.55	1.483
39495483	145,685.69	11,133.76	7.642
39495871	204,631.45	295.07	0.144
39497695	222,255.28	5,918.09	2.663
39501076	224,239.77	42,757.93	19.068
39502034	90,301.01	(251.14)	(0.278)
39502122	100,354.49	44,680.47	44.523
39503465	258,303.54	(562.80)	(0.218)
39506531	66,729.98	(15,404.44)	(23.085)
39507271	97,994.14	15,578.39	15.897

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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6/10/2019

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
39523254	84,473.32	7,489.60	8.866
39532159	105,723.25	12,327.26	11.660
39534456	134,717.94	16,069.60	11.928
39534762	115,463.01	56,650.86	49.064
39537893	272,589.37	(3,690.42)	(1.354)
39538327	166,678.97	6,446.97	3.868
39538934	299,071.92	(7,756.00)	(2.593)
39539642	294,587.13	9,185.57	3.118
39543137	77,044.97	8,217.55	10.666
39543505	267,490.22	(1,071.36)	(0.401)
39544207	49,476.05	324.82	0.657
39546318	76,991.26	(157.64)	(0.205)
39548452	141,160.57	46,823.55	33.170
39552233	310,997.47	5,043.21	1.622
39554761	195,862.66	40,868.92	20.866
39558740	85,251.34	(19,215.75)	(22.540)
39560465	267,431.82	19,102.49	7.143
39562980	77,671.36	11,133.72	14.334
39565365	58,687.57	12,723.82	21.681
39567115	372,509.16	4,411.26	1.184
39568020	86,163.57	37,680.03	43.731
39575178	79,439.34	11,791.26	14.843
39579230	197,467.18	(48,421.58)	(24.521)
39579845	187,071.03	(37,886.91)	(20.253)
39596607	75,783.48	3,574.93	4.717
39596765	373,600.00	78,823.27	21.098
39597772	411,399.09	(27,014.68)	(6.567)
39598238	374,284.32	5,698.64	1.523

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	14	385,043.10	85,047.65	0.000 %	0	0.00	0.00	0.000 %	14	385,043.10	85,047.65	0.000 %

Realized Loss Loan Detail Report - Loans with Losses during Current Period

Group	Loan Number	Original Principal Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0039435985	223,000.00	4.250 %	MD	97.00	360	38,089.17	11/30/2018	493.48	517.58
Summary	0039491346	225,000.00	3.875 %	AK	97.00	360	(1,964.88)	01/31/2019	55.00	3,239.55
Summary	0039495483	149,000.00	3.875 %	TX	95.00	360	15,479.09	02/28/2019	80.00	11,133.76
Summary	0039501076	228,000.00	4.375 %	IL	94.00	360	66,116.56	11/30/2018	(146.00)	42,757.93
Summary	0039502034	93,000.00	3.625 %	IA	89.00	360	(251.14)	05/31/2019	(251.14)	(251.14)
Summary	0039506531	68,000.00	4.125 %	KS	97.00	360	10,306.97	11/30/2018	38.00	(15,404.44)
Summary	0039534456	140,000.00	3.625 %	WI	95.00	360	16,135.79	04/30/2019	(66.19)	16,069.60
Summary	0039534762	118,000.00	4.625 %	OK	95.00	360	55,025.25	12/31/2018	(208.01)	56,650.86
Summary	0039538934	304,000.00	3.750 %	NV	95.00	360	(7,756.00)	05/31/2019	(7,756.00)	(7,756.00)
Summary	0039543137	79,000.00	4.125 %	TN	90.00	360	28,986.84	11/30/2018	93.00	8,217.55
Summary	0039554761	199,000.00	3.875 %	TX	95.00	360	40,868.92	05/31/2019	40,868.92	40,868.92
Summary	0039596765	380,000.00	3.500 %	IL	90.00	360	78,823.27	05/31/2019	78,823.27	78,823.27
Summary	0039597772	417,000.00	3.875 %	TX	95.00	360	(27,014.68)	05/31/2019	(27,014.68)	(27,014.68)
Summary	0039598238	380,000.00	3.875 %	IN	95.00	360	72,197.94	09/30/2018	38.00	5,698.64

Realized Loss/(Gain) value may include Interest Loss, Principal Loss, and Expense amounts.

* This data is currently not provided for reporting.

** The current loss for this loan is associated with a modification; for further detail please see the Modification section.

**Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C02**

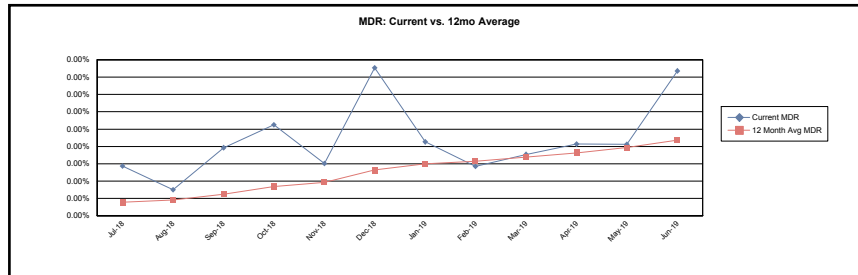
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Realized Loss Report - Collateral

Summary

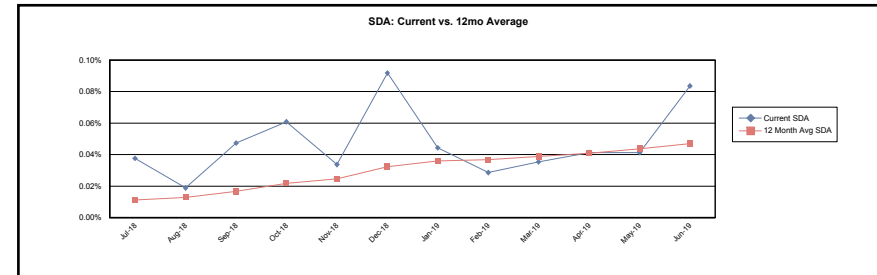
MDR

Current Month 0.004 %
3 Month Average 0.003 %
12 Month Average 0.002 %



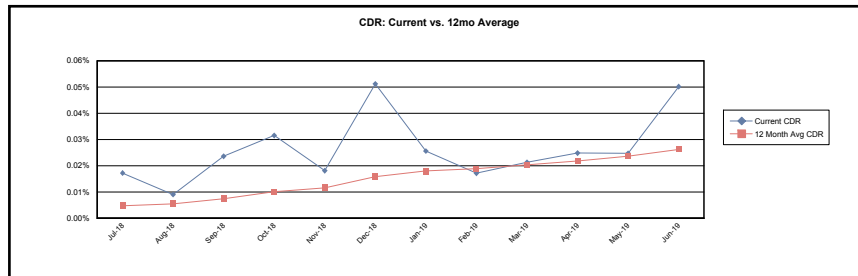
SDA

Current Month 0.084 %
3 Month Average 0.055 %
12 Month Average 0.047 %



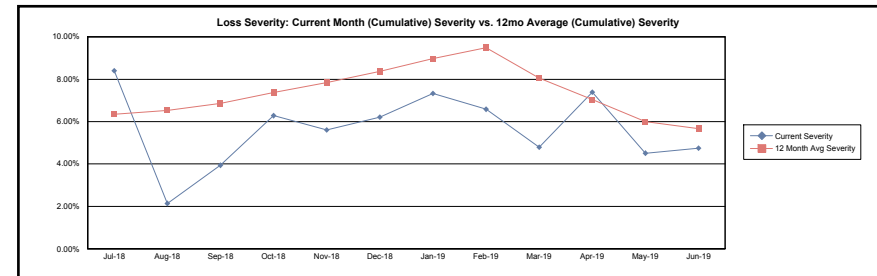
CDR

Current Month 0.050 %
3 Month Average 0.033 %
12 Month Average 0.026 %



Loss Severity

Current Month (Cumulative) 4.745 %
3 Month Average (Cumulative) 5.547 %
12 Month Average (Cumulative) 5.661 %



Calculation Methodology:

Monthly Default Rate (MDR): $\text{Sum}(\text{Beg Scheduled Balance of Liquidated Loans}) / \text{Sum}(\text{Beg Scheduled Balance})$.

Conditional Default Rate (CDR): $1 - ((1 - \text{MDR})^{12})$

SDA Standard Default Assumption: If $\text{WAS} \leq 30$ then $\text{CDR} / (\text{WAS} * 0.02)$ else if $30 < \text{WAS} \leq 60$ then $\text{CDR} / 0.6$ else if $60 < \text{WAS} \leq 120$ then $\text{CDR} / (0.6 - ((\text{WAS} - 60) * 0.0095))$ else if $\text{WAS} > 120$ then $\text{CDR} / 0.03$

Cumulative Loss Severity: $\text{Sum}(\text{All Active \& Inactive Realized Losses}) / \text{Sum}(\text{Active Loans or loans without a loss passed on or after liquidation: the Actual Ending Principal Balance as of the most recent cycle in which a Realized Loss was passed; loans with a loss passed on or after the month of liquidation: the Actual Beginning Principal Balance from the cycle in which the loan was liquidated})$.
3 Month Average and 12 Month Average will not have values until the 3rd and 12th month respectively.

Connecticut Avenue Securities
Credit-Linked Notes
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Prepayment Rates

Summary

SMM

Current Month	0.967 %
3 Month Average	0.748 %
12 Month Average	0.709 %

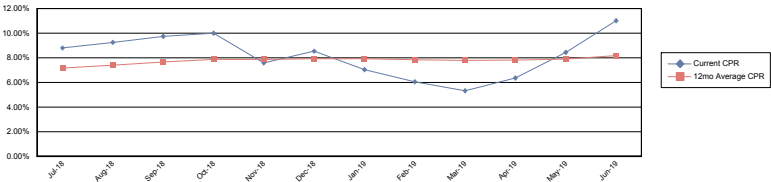
CPR

Current Month	11.005 %
3 Month Average	8.599 %
12 Month Average	8.171 %

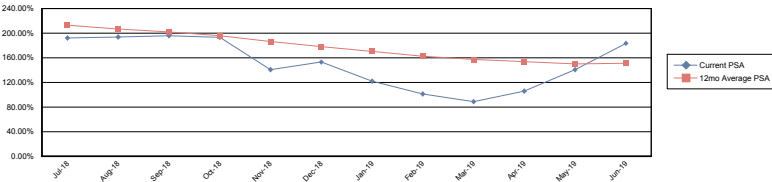
PSA

Current Month	183.412 %
3 Month Average	143.324 %
12 Month Average	150.788 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Calculation Methodology:

Single Month Mortality (SMM): $(\text{Partial and full prepayments} + \text{Repurchases}) / (\text{Beginning Scheduled Balance} - \text{Scheduled Principal})$
Conditional PrePayment Rate (CPR): $1 - ((1 - \text{SMM})^{12})$
PSA Standard Prepayment Model: $100 * \text{CPR} / (0.2 * \text{MIN}(30, \text{WAS}))$
Weighted Average Seasoning (WAS): $\text{sum}((\text{Original Term} - \text{Remaining Term}) * (\text{Current Scheduled Balance} / \text{Deal Scheduled Principal Balance}))$

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Modifications						
Loan Number	Beginning Scheduled Balance	Current Scheduled Balance	Prior Rate	Modified Rate	Prior Payment	Modified Payment
No Modifications this Period						

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Substitutions							
<u>Loans Repurchased</u>				<u>Loans Substituted</u>			
Loan Number	Current Scheduled Balance	Current Rate	Current Payment	Loan Number	Current Scheduled Balance	Current Rate	Current Payment
No Substitutions this Period							

Repurchases Due to Breaches				
Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
No Repurchases Due to Breaches this Period				

Repurchases Due To Other				
Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
No Repurchases Due to Other this Period				

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Supplemental Reporting

Business Day

means a day other than (i) a Saturday or Sunday or (ii) a day on which the Corporate Trust Offices of the Global Agent and the Exchange Administrator (currently located at 9062 Old Annapolis Road, Columbia, Maryland 21045, Attention: Client Manager - CONN-AVE 2017-C02), DTC, the Federal Reserve Bank of New York or banking institutions in the City of New York are authorized or obligated by law or executive order to be closed

Closing Date

means March 22, 2017.

Accrual Period

means, with respect to each Payment Date, the period beginning on and including the prior Payment Date (or, in the case of the first Payment Date, the Closing Date) and ending on and including the day preceding such Payment Date.

Record Date

means, with respect to any Payment Date, (i) the Business Day immediately preceding such Payment Date, with respect to Notes issued in global form, and (ii) the last Business Day of the calendar month preceding the calendar month of such Payment Date, with respect to definitive Notes.